

Roy Luo

437-363-4171 | royluocanada@gmail.com | <https://www.linkedin.com/in/luo-roy/> | <https://github.com/Derpilicious>

EDUCATION

University of Waterloo

Honours Mathematics, Coop

September 2023 – April 2027

McMaster University

Mathematics and Statistics

September 2022 – April 2023

EXPERIENCE

Incoming Investment Risk Analyst Intern

January 2024 – April 2024

HOOPP (Healthcare of Ontario Pension Plan)

Toronto, ON

- Enhance existing workflows and processes through automation
- Gather, analyze, and summarize risk metric changes over time
- Design and implement risk reports, dashboard, and other visualization tools
- Support the development of new risk measures and reports

SimCorp Dimension Analyst Intern

May 2023 – August 2023

Precision Insight Consulting

Markham, ON

- Utilized the Data Format System (DFS) to import and load equity/bond trades, performing mapping to SCD transaction codes and applying formulas to ascertain instrument types for validation.
- Configured and managed batch jobs for the extraction of definitions from the transaction table, optimizing data handling and processing efficiency.
- Constructed a reference file documenting daily CAD/USD settlement, enhancing data accessibility and accuracy for analytical purposes.
- Effectively managed, reviewed, and allocated Jira tickets, ensuring seamless coordination and timely resolution of tasks.

PROJECTS

Live Crypto Orderbook Dashboard | *R, SQL Server, PowerBI*

- Developed an R script to reformat live orderbook data from Coinbase's websocket feed.
- Uploaded and stored data in SQL Server, loaded it into PowerBI using DirectQuery and created live dashboard.
- Engineered an efficient data processing pipeline for real-time updates and maintenance of a structured dataset for further analysis.
- Maintained a near real-time cryptocurrency orderbook dashboard, displaying critical metrics like mid-market rate, order prices, market depth, and bid-ask spread.

League of Legends Jungle Tracker | *Python, pandas, Plotly*

- Developed a Python application with a Streamlit UI to retrieve data from a REST API based on user input.
- Utilized pandas to process data, generating interactive Plotly visualizations on-demand.
- Implemented algorithms to identify specific players in ongoing matches and extract targeted data.
- Parsed through JSON data and handled API errors using requests library.
- Visualized players' in-game positions at defined time intervals in historical matches.

UFO Sighting Data Analysis | *R, tidyverse, ggplot2*

- Processed and transformed Kaggle datasets using R's data science libraries, ensuring high data quality.
- Applied advanced data wrangling techniques, focusing on time series and geographic data to prepare the data for analysis.
- Conducted thorough exploratory data analysis, uncovering significant relationships and extracting actionable insights.
- Effectively communicated findings using engaging ggplot2 visualizations, enhancing data-driven storytelling.
- Analyzed UFO sighting data to shed light on the lack of conclusive evidence regarding the existence of extraterrestrial life.

TECHNICAL SKILLS

Languages: Python, R, SQL, C, Bash

Platforms and Tools: PowerBI, SQL Server, Excel, Git

Libraries: pandas, NumPy, Matplotlib, Plotly, tidyverse, ggplot2